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N Megiddo - Progress in Mathematical Programming: Interior Point and ..., 1989 - theory.stanford.edu

... programming problem. These paths are derived from the weighted logarithmic barrier function. The defining equations are bilinear and have some nice primal-dual ...

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AL Forsgren, PE Gill - Dept. of Mathematics, Royal Institute of Technology

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right-hand side is the usual quadratic penalty function with penalty parameter 1 ...

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R Polyak, M Teboulle - Mathematical Programming, 1997 - Springer

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JP Dussault - SIAM Journal on Numerical Analysis, 1995 - JSTOR

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A Auslender, JP Crouzeix, P Fédit - Journal of Optimization Theory and Applications, 1987 - Springer

... Constrained nonsmooth convex programming, penalty methods, proximal methods, linear programming. ... it is easy to see that the classical exterior penalty function ...

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D Hertog, C Roos, T Terlaky - Journal of Optimization Theory and Applications, 1992 - Springer

...  $E^{-i}(3)$ ,  $i=1$  st  $\nabla f_i(y) = a$ ,  $i=1$   $x_i > 0$ . Note that there is no symmetry between

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